

FIG. 1

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JPSS NavigatorViewer on local forest for OfficialIntFXBook					
	inObject.name	inObject.version	inObject.portfolio	vc.env.datab	vc.env.name
- inObject.trade					
- name=?					
- version=?					
- book=OfficialIntFXBook					
- portfolio=JPY_USD_Binary					
- vcv					
- env=baseEnv					
- date=?					
- name=?					
- valueDate=?					
- scenarioLabel=?					
- scenarioID=?					
- atm=money					
- amount=?					
- ccy=?					
- businessDate=11-jul-2003					
- status=?					
- provenance=provenance					
- source=?					
- time=?					
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Figure 2a

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Steps	Query Tree	Choice	No. Trees
1	?-210	resultCashflow resultMTM-212 resultPosition	11,187,650
2	resultMTM-212 finObject=? vc=? mtm=? businessDate=?-214 status=? provenance=?	2Jul2003 3Jul2003 4Jul2003 7Jul2003 8Jul2003 9Jul2003 10Jul2003 11Jul2003 14Jul2003-216	4,780,652
3	resultMTM-212 finObject=? vc=?-218 mtm=? businessDate=14Jul2003 status=? provenance=?	vc-220	522,404
4	resultMTM finObject=? vc=vc-218 env=?-222 valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	baseEnv-224 perturbEnv regenEnv replaceEnv	522,404
5	resultMTM finObject=?-226 vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	trade-228	15,956

Figure 2b

Steps	Query Tree	Choice	No. Trees
6	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=?-230 vc=vc env=baseEnv date=? name= valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=? </pre>	<pre> I_OFFICIAL_INTFX_Fx_Fwds I_OFFICIAL_INTFX_Fx_Options I_OFFICIAL_INTFX_MultiCey_Swap I_OFFICIAL_INTFX_SingleCcy_Swap I_OFFICIAL_INTFX_Vanilla_Turbos JPY_USD_Binary-232 JPY_USD_Binary_StepDown JPY_USD_Non_Capped_KO MultiCcy_Binary USD_JPY_Capped_Turbos_Callable </pre>	15,956
7	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name= valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=? </pre>		126

Figure 2c

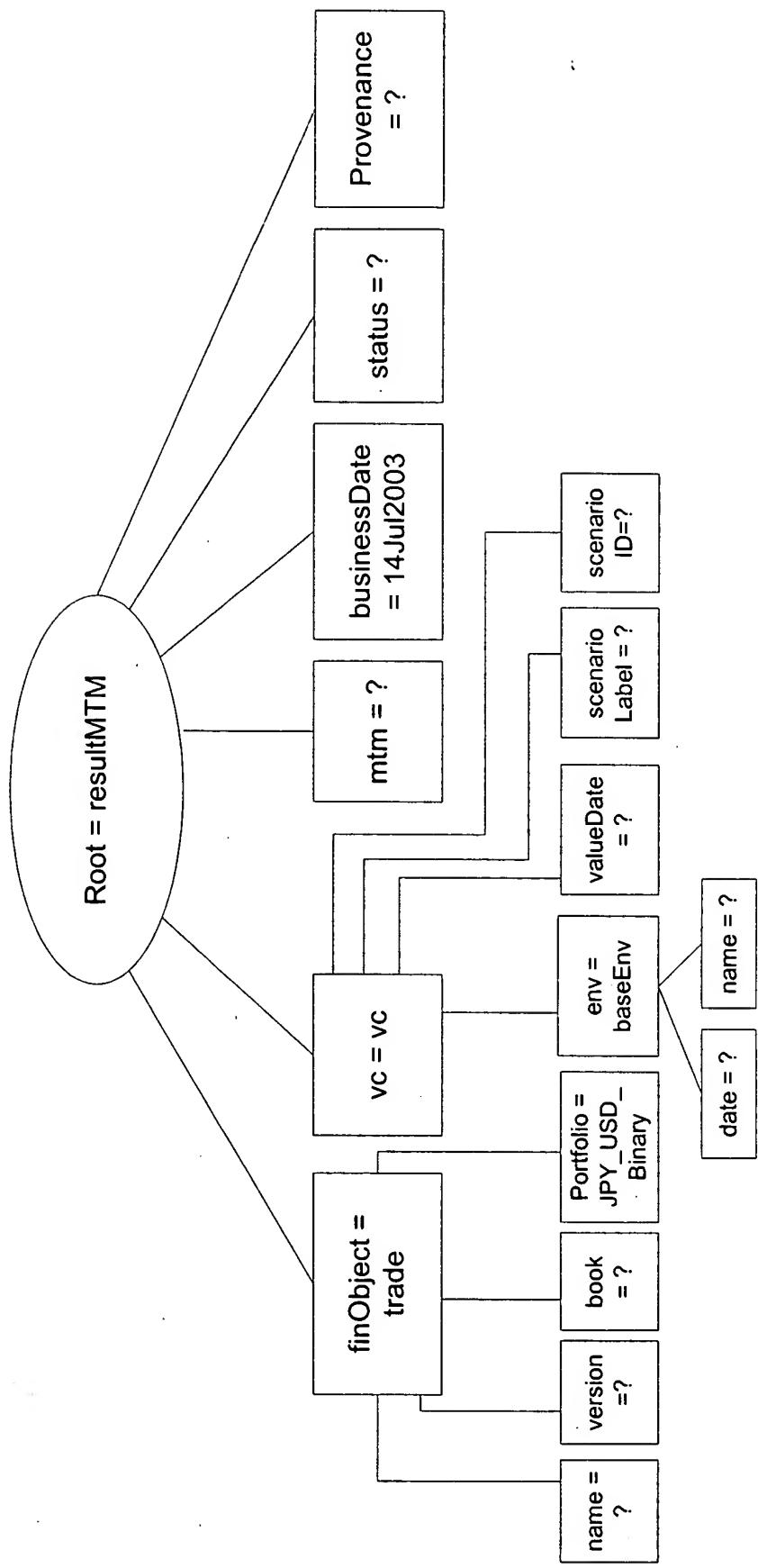


Figure 3

Diagram illustrating the structure of Figure 3, showing a tree of node IDs branching from a table row. The table row contains the following columns: finObject.name, finObject.version, finObject.book, finObject.portfolio, vc.env.date, vc.env.name, vc.valueDate, businessDate, and status. The data is as follows:

finObject.name	finObject.version	finObject.book	finObject.portfolio	vc.env.date	vc.env.name	vc.valueDate	businessDate	status
I_Underlier_2435342	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_3273872	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_4455342	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_5344442	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_6744449	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present

Figure 5

Diagram illustrating the structure of Figure 5, showing a tree of node IDs branching from a table row. The table row contains the following columns: finObject.name, finObject.version, vc.env.date, vc.env.name, vc.valueDate, mtm.amount, mtm.ccy, businessDate, and status. The data is as follows:

finObject.name	finObject.version	vc.env.date	vc.env.name	vc.valueDate	mtm.amount	mtm.ccy	businessDate	status
I_Underlier_2435342	0	2003-07-11	IntFXMO	2003-07-11	-763001.40	USD	2003-07-14	Present
I_Underlier_3273872	0	2003-07-11	IntFXMO	2003-07-11	-138797.17	USD	2003-07-14	Present
I_Underlier_4455342	0	2003-07-11	IntFXMO	2003-07-11	-529622.00	USD	2003-07-14	Present
I_Underlier_5344442	0	2003-07-11	IntFXMO	2003-07-11	0.00	USD	2003-07-14	Present
I_Underlier_6744449	0	2003-07-11	IntFXMO	2003-07-11	-290438.07	USD	2003-07-14	Present

Figure 4

Steps	Query Tree	Choice	No. Trees
8	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=-402 businessDate=14Jul2003 status=? provenance=? </pre>	money-404	126
9	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? 402 mtm=money-404 amount=?-502 ccy=?-504 businessDate=14Jul2003 status=? provenance=? </pre>		126

Figure 6

Steps	Query Tree	Choice	No. Trees
10	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=-602 </pre>	provenance-604	126
11	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=provenance source=? time=? </pre>		126

Figure 7

finObject.name	vc.env.date	vc.env.name	mtm.amount	mtm.ccy	businessDate	status	provenance.source	provenance.time
!_Underlier_2435342	2003-07-11	IntFXMO	-763001.40	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
!_Underlier_3273872	2003-07-11	IntFXMO	-138797.17	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
!_Underlier_4455342	2003-07-11	IntFXMO	-529622.00	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
!_Underlier_5344442	2003-07-11	IntFXMO	0.00	USD	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49
!_Underlier_6744449	2003-07-11	IntFXMO	-290438.07	USD	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49

302 308 310 502 504 214 314 702 704

216

Figure 8

Tree 1	Tree 2
802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"	802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy = "USD" 808-point = curvePoint-828 830-maturity = "1Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"
Tree 3	Tree 4
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818amount = "1"	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = ? 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = _

Figure 9

Tree 1	Tree 2	Result
<pre>802-perturbation=tweak-804 806-curve=irSwaption Vol.-824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation=tweak-804 806-curve=irSwaption Vol.-824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation=tweak-804 806-curve=irSwaption Vol.-824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>

Figure 10

Tree 1	Tree 2	Result
<pre>802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = __ 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak 806-curve = __ 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>

Figure 11

Tree 1	Tree 2	Result
<pre>802-perturbation = tweak-804 806-curve = irSwapOptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = '5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = ? 822-ccy = "AUD" 826-index = "SWAP" 808-point = __ 810a-tweakSpec = ? 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = irSwapOptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = __ 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"</pre>

Figure 12

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"	802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = ____	802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

Figure 13

Tree 1	Tree 2	Tree 3
<pre>802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy= "USD" 808-point = curvePoint-828 830-maturity = "1Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = irSwaplionVol-824 822-ccy = "USD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "2Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = irSwaplionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>

Figure 14

```
1402
  /   1404   1408
resultPosition /   /
  finObject=trade
    name=?-1410
218- vc=vc-220
  222- env=perturbEnv-1412
    802- perturbation=tweak-804
      806- curve=irCurve-820
        ccy=?-823
      808- point=curvePoint-828
        maturity=?-830
    810a- tweakSpec=tweakSpec-810b
      812- spec=perturbationSpec-814
        direction=?-816
        amount=?-818
1406- delta=money-1414
  1416- amount=?
```

Figure 15

```
resultPosition          1502
  finObject=trade      /
  1410-name="Trade1"
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
        823- ccy="EUR"-1504
      point=curvePoint-828
        maturity=?-830
      tweakSpec=tweakSpec-810b
        spec=perturbationSpec-814
        816- direction="UP"-1506
        818- amount=?
  delta=money
  amount=?
```

Figure 16

```
resultPosition
  finObject=trade
  1410-name=_  
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
          ccy=_-823
        808-point=?
        tweakSpec=tweakSpec
          spec=perturbationSpec-814
          816-direction=_  
          818-amount=?
1406-delta=money-1414
  1416-amount=?
```

Figure 17

```
resultPosition
  finObject=trade
  1410-name="Trade1"
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
          823-ccy="EUR"-1504
          point=?-1702
        tweakSpec=tweakSpec
          spec=perturbationSpec
          816-direction="UP"-1506
          amount=?
delta=money
  amount=?
```

Figure 18

Query Tree 1: resultPosition 1502
finObject=trade
1410-name="Trade1"
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
823(ccy="USD"-1802
point=?-1702
tweakSpec=tweakSpec
spec=perturbationSpec
816-direction="UP"-1506
amount=?
delta=money
amount=?

Query Tree 2: resultPosition 1502
finObject=trade
1410-name="Trade1"
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
823(ccy="USD"-1802
point=?-1702
tweakSpec=tweakSpec
spec=perturbationSpec
816-direction="DN"-1804
amount=?
delta=money
amount=?

Figure 19

Figure 20

Figure 21

```
resultPosition
  finObject=trade
  1410-name=_  
  vc=vc
    env=perturbEnv
    802-perturbation=tweak-804
      806-curve=_  
      808-point=_  
        tweakSpec=tweakSpec
          spec=perturbationSpec
          816-direction=_  
            amount=?

  delta=money
    amount=?
```

Figure 22

```
resultPosition          2204
  finObject=trade
  1410-name="Trade2"
  vc=vc
    env=perturbEnv
      perturbation=tweak
      806-curve=irCurve-820
        823-ccy="EUR"-1504
      808-point=curvePoint-828
        830-maturity="3Y"-2202
      tweakSpec=tweakSpec
        spec=perturbationSpec
        816-direction="UP"-1506
          amount=?

  delta=money
    amount=?
```

Figure 23

```
resultPosition
  finObject=trade
    name=_
  vc=VC
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
          ccy=_
        tweakSpec=tweakSpec
          spec=perturbationSpec
            direction=_
  delta=money
```

Figure 24

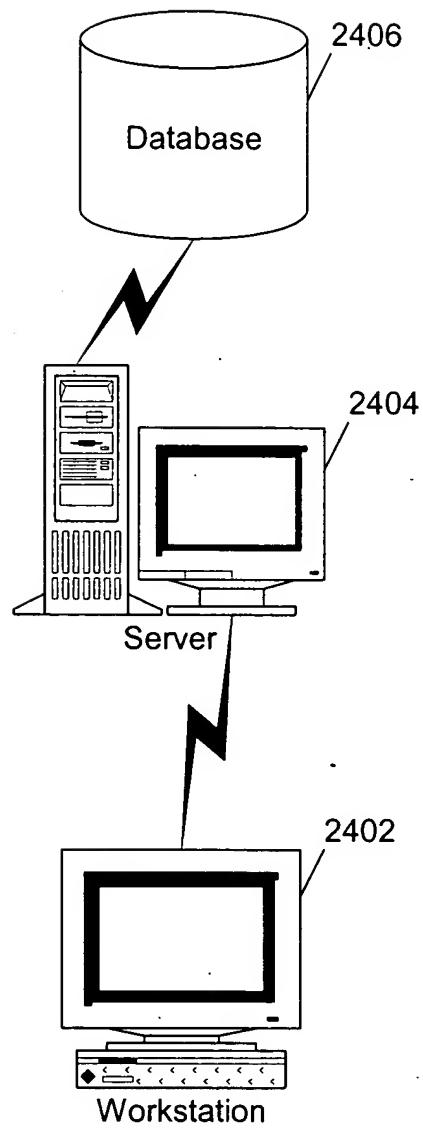


Figure 25

